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## INTEREST RATE AND CURRENCY DERIVATIVES

### DAILY MTM REPORT

DAILY SUMMARY FOR: 25/03/2022

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
<b>Derivatives</b>														
AL37	On 05/05/2022	Index Future	808.68000	808.68000	809.03900	809.03900					0.00	0.00	0	0.00
AL37	On 04/08/2022	Index Future	819.46200	819.46200	819.83300	819.83300					0.00	0.00	0	0.00
AL37	On 03/11/2022	Index Future	831.59500	831.59500	831.97700	831.97700					0.00	0.00	0	0.00
AL37	On 02/02/2023	Index Future	845.24800	845.24800	845.64200	845.64200					0.00	0.00	0	0.00
AL7T	On 05/05/2022	Index Future	936.71700	936.71700	937.52800	937.52800					0.00	0.00	0	0.00
AL7T	On 04/08/2022	Index Future	949.20600	949.20600	950.03600	950.03600					0.00	0.00	0	0.00
AL7T	On 03/11/2022	Index Future	963.26000	963.26000	964.10900	964.10900					0.00	0.00	0	0.00
AL7T	On 02/02/2023	Index Future	979.07400	979.07400	979.94400	979.94400					0.00	0.00	0	0.00
ALBI	On 05/05/2022	Index Future	836.89700	836.89700	837.47600	837.47600					0.00	0.00	0	129.00
ALBI	On 04/08/2022	Index Future	848.05500	848.05500	848.65000	848.65000					0.00	0.00	0	92.00
ALBI	On 03/11/2022	Index Future	860.61100	860.61100	861.22100	861.22100					0.00	0.00	0	0.00
ALBI	On 02/02/2023	Index Future	874.74000	874.74000	875.36600	875.36600					0.00	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
ES23	On 25/01/2023	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES23A	On 25/01/2023	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES26	On 25/01/2023	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES26A	On 02/04/2026	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES33	On 05/05/2022	Bond Future	11.36403	76.81751		11.35627	76.85784			0.00	0.00	0	87.00
ES33	On 04/08/2022	Bond Future	11.57926	77.87172		11.57103	77.91330			0.00	0.00	0	263.00
ES33	On 03/11/2022	Bond Future	11.78123	75.25072		11.77255	75.29344			0.00	0.00	0	0.00
ES33	On 02/02/2023	Bond Future	11.97539	76.50826		11.96622	76.55226			0.00	0.00	0	0.00
ES33	On 15/09/2033	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES33A	On 15/09/2033	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES42	On 05/05/2022	Bond Future	11.74806	75.52380		11.74020	75.57148			0.00	0.00	0	1,190.00
ES42	On 04/08/2022	Bond Future	11.94232	76.56122		11.93402	76.61023			0.00	0.00	0	3,579.00
ES42	On 03/11/2022	Bond Future	12.12539	73.44365		12.11665	73.49395			0.00	0.00	0	0.00
ES42	On 02/02/2023	Bond Future	12.29490	74.67383		12.28570	74.72558			0.00	0.00	0	0.00
ES42	On 25/04/2042	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
GOVI	On 05/05/2022	GOVI	825.39500	825.39500		825.97800	825.97800			0.00	0.00	0	989.00
GOVI	On 04/08/2022	GOVI	836.40000	836.40000		836.99800	836.99800			0.00	0.00	0	0.00
GOVI	On 03/11/2022	GOVI	848.78400	848.78400		849.39600	849.39600			0.00	0.00	0	0.00
GOVI	On 02/02/2023	GOVI	862.71900	862.71900		863.34800	863.34800			0.00	0.00	0	0.00
I2025	On 05/05/2022	Bond Future	159.79409	159.79409		160.01679	160.01679			0.00	0.00	0	5,484.00
I2025	On 04/08/2022	Bond Future	160.36425	160.36425		160.59155	160.59155			0.00	0.00	0	1,130.00
I2025	On 03/11/2022	Bond Future	162.75522	162.75522		162.98708	162.98708			0.00	0.00	0	0.00
I2025	On 02/02/2023	Bond Future	163.80203	163.80203		164.04055	164.04055			0.00	0.00	0	0.00
I2025	On 31/01/2025	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2029	On 05/05/2022	Bond Future	117.15778	117.15778		117.21741	117.21741			0.00	0.00	0	2,745.00
I2029	On 04/08/2022	Bond Future	118.76563	118.76563		118.82712	118.82712			0.00	0.00	0	1,844.00
I2029	On 03/11/2022	Bond Future	119.30448	119.30448		119.36785	119.36785			0.00	0.00	0	0.00
I2029	On 02/02/2023	Bond Future	121.29243	121.29243		121.35775	121.35775			0.00	0.00	0	0.00
I2033	On 14/08/2015	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2033	On 05/05/2022	Bond Future	111.63439	111.63439		112.26021	112.26021			0.00	0.00	0	2,719.00
I2033	On 04/08/2022	Bond Future	113.16642	113.16642		113.80184	113.80184			0.00	0.00	0	4,967.00
I2033	On 03/11/2022	Bond Future	113.53945	113.53945		114.18527	114.18527			0.00	0.00	0	0.00
I2033	On 02/02/2023	Bond Future	115.43121	115.43121		116.08860	116.08860			0.00	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
I2033	On 28/02/2033	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2038	On 05/05/2022	Bond Future			127.30598	127.30598		127.60984	127.60984			0.00	0.00	0	4,184.00
I2038	On 04/08/2022	Bond Future			127.22753	127.22753		127.53666	127.53666			0.00	0.00	0	2,669.00
I2038	On 03/11/2022	Bond Future			129.12490	129.12490		129.43960	129.43960			0.00	0.00	0	0.00
I2038	On 02/02/2023	Bond Future			129.40386	129.40386		129.72670	129.72670			0.00	0.00	0	0.00
I2038	On 31/01/2038	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2046	On 05/05/2022	Bond Future			114.93534	114.93534		115.11066	115.11066			0.00	0.00	0	14,104.00
I2046	On 04/08/2022	Bond Future			116.51272	116.51272		116.69137	116.69137			0.00	0.00	0	2,969.00
I2046	On 03/11/2022	Bond Future			116.31466	116.31466		116.49706	116.49706			0.00	0.00	0	0.00
I2046	On 02/02/2023	Bond Future			118.25390	118.25390		118.44007	118.44007			0.00	0.00	0	0.00
I2046	On 31/03/2046	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2050	On 05/05/2022	Bond Future			118.47088	118.47088		118.67170	118.67170			0.00	0.00	0	8,672.00
I2050	On 04/08/2022	Bond Future			118.06610	118.06610		118.27095	118.27095			0.00	0.00	0	1,410.00
I2050	On 03/11/2022	Bond Future			119.82673	119.82673		120.03544	120.03544			0.00	0.00	0	0.00
I2050	On 02/02/2023	Bond Future			119.74390	119.74390		119.95830	119.95830			0.00	0.00	0	0.00
I2050	On 31/12/2050	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I GOV	On 05/05/2022	Index Future			312.26900	312.26900		312.75100	312.75100			0.00	0.00	0	499.00
I GOV	On 04/08/2022	Index Future			316.51000	316.51000		317.00100	317.00100			0.00	0.00	0	0.00
I GOV	On 03/11/2022	Index Future			321.27200	321.27200		321.77200	321.77200			0.00	0.00	0	0.00
I GOV	On 02/02/2023	Index Future			326.62000	326.62000		327.13200	327.13200			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/04/2022	Jibar Tradeable Future			4.48500	95.51500		4.52500	95.47500			0.00	0.00	0	0.00
JIBAR FUTURE	On 18/05/2022	Jibar Tradeable Future			4.56000	95.44000		4.60000	95.40000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/06/2022	Jibar Tradeable Future			5.01500	94.98500		5.04500	94.95500			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/07/2022	Jibar Tradeable Future			5.10000	94.90000		5.12500	94.87500			0.00	0.00	0	0.00
JIBAR FUTURE	On 17/08/2022	Jibar Tradeable Future			5.54000	94.46000		5.49000	94.51000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/09/2022	Jibar Tradeable Future			5.62500	94.37500		5.59500	94.40500			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/12/2022	Jibar Tradeable Future			6.37000	93.63000		6.25500	93.74500			0.00	0.00	0	68.00
JIBAR FUTURE	On 15/03/2023	Jibar Tradeable Future			6.69500	93.30500		6.59000	93.41000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/06/2023	Jibar Tradeable Future			6.93000	93.07000		6.76500	93.23500			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/09/2023	Jibar Tradeable Future			7.09500	92.90500		6.96000	93.04000			0.00	0.00	0	75.00
JIBAR FUTURE	On 20/12/2023	Jibar Tradeable Future			7.15500	92.84500		6.97000	93.03000			0.00	0.00	0	72.00
JIBAR FUTURE	On 20/03/2024	Jibar Tradeable Future			7.37500	92.62500		7.22500	92.77500			0.00	0.00	0	0.00
R186	On 05/05/2022	Bond Future			8.54607	111.34418		8.53330	111.39426		5.58	0.00	3,451,669.58	31	71,275.00
R186	On 05/05/2022	Bond Future	6.73	Call	0.18000	0.00018		0.23000	0.00023	0.180	5.64	0.00	0.00	0	3,600.00
R186	On 05/05/2022	Bond Future	7.28	Call	4.83000	0.00483		5.76000	0.00576	4.830	5.46	0.01	0.00	0	435.00
R186	On 05/05/2022	Bond Future	7.48	Call	13.68000	0.01368		15.85000	0.01585	13.680	5.39	0.02	0.00	0	3,600.00
R186	On 05/05/2022	Bond Future	7.88	Call	87.70000	0.08770		96.81000	0.09681	87.700	5.32	0.10	0.00	0	435.00

Contract Details	Strike	Call / Put	MTM Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest	
R186	On 05/05/2022	Bond Future	8.14	Call	243.39000	0.24339	261.61000	0.26161	243.390	5.36	0.22	0.00	0	454.00
R186	On 05/05/2022	Bond Future	8.35	Call	482.06000	0.48206	509.31000	0.50931	482.060	5.42	0.36	0.00	0	454.00
R186	On 05/05/2022	Bond Future	8.64	Put	652.67000	0.65267	641.37000	0.64137	652.670	5.54	0.43	0.00	0	4,035.00
R186	On 05/05/2022	Bond Future	8.94	Put	285.36000	0.28536	281.69000	0.28169	285.360	5.66	0.23	0.00	0	454.00
R186	On 05/05/2022	Bond Future	9.18	Put	135.41000	0.13541	134.58000	0.13458	135.410	5.81	0.12	0.00	0	454.00
R186	On 04/08/2022	Bond Future	8.77463		107.55709		8.76065	107.60882		5.81	0.00	0.00	0	15.00
R186	On 04/08/2022	Bond Future	6.96	Call	46.96000	0.04696	49.75000	0.04975	46.960	5.65	0.03	0.00	0	3,600.00
R186	On 04/08/2022	Bond Future	7.96	Call	389.62000	0.38962	403.90000	0.40390	389.620	5.46	0.20	0.00	0	3,600.00
R186	On 04/08/2022	Bond Future	9.78	Put	441.59000	0.44159	436.30000	0.43630	441.590	6.57	0.19	0.00	0	3,600.00
R186	On 03/11/2022	Bond Future	8.97865		109.13752		8.96338	109.19083		5.54	0.00	0.00	0	0.00
R186	On 02/02/2023	Bond Future	9.16107		105.64172		9.14432	105.69674		5.54	0.00	0.00	0	0.00
R186	On 21/12/2026	Price Contribution	100.00000		100.00000		100.00000	100.00000		0.00	0.00	0.00	0	0.00
R186/R207	On 21/12/2026	Price Contribution	100.00000		100.00000		100.00000	100.00000		0.00	0.00	0.00	0	0.00
R186/R208	On 21/12/2026	Price Contribution	100.00000		100.00000		100.00000	100.00000		0.00	0.00	0.00	0	0.00
R197	On 05/05/2022	Bond Future	330.07337		330.07337		330.04658	330.04658		0.00	0.00	0.00	0	752.00
R197	On 04/08/2022	Bond Future	326.15955		326.15955		326.13540	326.13540		0.00	0.00	0.00	0	0.00
R197	On 03/11/2022	Bond Future	331.02368		331.02368		331.00164	331.00164		0.00	0.00	0.00	0	0.00
R197	On 02/02/2023	Bond Future	327.90409		327.90409		327.88835	327.88835		0.00	0.00	0.00	0	0.00
R197	On 07/12/2023	Price Contribution	100.00000		100.00000		100.00000	100.00000		0.00	0.00	0.00	0	0.00
R202	On 05/05/2022	Bond Future	247.79393		247.79393		247.75563	247.75563		0.00	0.00	0.00	0	6,375.00
R202	On 04/08/2022	Bond Future	246.70976		246.70976		246.67320	246.67320		0.00	0.00	0.00	0	91.00
R202	On 03/11/2022	Bond Future	250.38807		250.38807		250.35273	250.35273		0.00	0.00	0.00	0	0.00
R202	On 02/02/2023	Bond Future	249.97251		249.97251		249.94065	249.94065		0.00	0.00	0.00	0	0.00
R202	On 07/12/2033	Price Contribution	100.00000		100.00000		100.00000	100.00000		0.00	0.00	0.00	0	0.00
R2023	On 05/05/2022	Bond Future	5.56982		103.18022		5.57219	103.17835		1.08	0.00	0.00	0	14,778.00
R2023	On 04/08/2022	Bond Future	5.68153		104.54590		5.68335	104.54490		0.76	0.00	0.00	0	2,384.00
R2023	On 03/11/2022	Bond Future	5.32444		102.20517		5.32521	102.20494		0.41	0.00	0.00	0	0.00
R2023	On 28/02/2023	Price Contribution	100.00000		100.00000		100.00000	100.00000		0.00	0.00	0.00	0	0.00
R2030	On 05/05/2022	Bond Future	9.77313		92.70132		9.75509	92.79176		8.31	0.00	9,270,132.00	100	70,558.00
R2030	On 05/05/2022	Bond Future	7.73	Call	0.00000	0.00000	0.01000	0.00001	0.000	7.76	0.00	0.00	0	200.00
R2030	On 05/05/2022	Bond Future	8.14	Call	0.18000	0.00018	0.25000	0.00025	0.180	7.74	0.00	0.00	0	1,800.00
R2030	On 05/05/2022	Bond Future	8.47	Call	2.15000	0.00215	2.74000	0.00274	2.150	7.69	0.00	0.00	0	1,073.00
R2030	On 05/05/2022	Bond Future	8.81	Call	18.23000	0.01823	21.82000	0.02182	18.230	7.65	0.02	0.00	0	200.00
R2030	On 05/05/2022	Bond Future	8.89	Call	28.36000	0.02836	33.50000	0.03350	28.360	7.64	0.03	0.00	0	1,800.00
R2030	On 05/05/2022	Bond Future	9.15	Call	108.08000	0.10808	122.44000	0.12244	108.080	7.70	0.10	0.00	0	7,500.00
R2030	On 05/05/2022	Bond Future	9.35	Put	2,409.14000	2.40914	2,345.08000	2.34508	2,409.140	7.81	0.81	0.00	0	1,073.00
R2030	On 05/05/2022	Bond Future	9.60	Put	1,491.20000	1.49120	1,446.17000	1.44617	1,491.200	7.99	0.63	1,628,932.39	28	5,000.00

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R2030	On 05/05/2022	Bond Future	9.65	Put	1,339.32000	1.33932	1,298.23000	1.29823	1,339.320	8.03	0.59	1,527,441.13	28	5,000.00	
R2030	On 05/05/2022	Bond Future	9.95	Put	640.18000	0.64018	619.73000	0.61973	640.180	8.27	0.36	0.00	0	1,073.00	
R2030	On 05/05/2022	Bond Future	10.20	Put	308.01000	0.30801	298.75000	0.29875	308.010	8.48	0.21	0.00	0	200.00	
R2030	On 05/05/2022	Bond Future	11.04	Put	17.44000	0.01744	17.43000	0.01743	17.440	9.53	0.02	0.00	0	1,800.00	
R2030	On 04/08/2022	Bond Future			9.98211	89.94474	9.96300	90.03719		8.44	0.00	0.00	0	25,175.00	
R2030	On 04/08/2022	Bond Future	8.30	Call	49.63000	0.04963	53.65000	0.05365	49.630	8.00	0.03	0.00	0	800.00	
R2030	On 04/08/2022	Bond Future	9.05	Call	310.89000	0.31089	328.40000	0.32840	310.890	7.80	0.15	0.00	0	800.00	
R2030	On 04/08/2022	Bond Future	10.95	Put	490.40000	0.49040	479.41000	0.47941	490.400	9.44	0.17	0.00	0	800.00	
R2030	On 03/11/2022	Bond Future			10.16178	91.26729	10.14160	91.36180		8.11	0.00	0.00	0	0.00	
R2030	On 02/02/2023	Bond Future			10.32926	88.76483	10.30790	88.86161		8.17	0.00	0.00	0	0.00	
R2030	On 02/02/2023	Bond Future	8.81	Call	422.12000	0.42212	437.89000	0.43789	422.120	7.52	0.14	0.00	0	102.00	
R2030	On 02/02/2023	Bond Future	9.66	Put	4,400.51000	4.40051	4,339.34000	4.33934	4,400.510	7.66	0.67	0.00	0	102.00	
R2030	On 02/02/2023	Bond Future	9.94	Put	3,589.84000	3.58984	3,536.66000	3.53666	3,589.840	7.84	0.59	0.00	0	102.00	
R2030	On 31/01/2030	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.00	
R2032	On 05/05/2022	Bond Future			10.13288	89.29281	10.11977	89.36721		9.63	0.00	0.00	0	141,216.00	
R2032	On 05/05/2022	Bond Future	9.58	Call	149.86000	0.14986	165.40000	0.16540	149.860	8.78	0.12	0.00	0	780.00	
R2032	On 05/05/2022	Bond Future	10.18	Call	1,277.00000	1.27700	1,331.54000	1.33154	1,277.000	9.55	0.54	0.00	0	780.00	
R2032	On 05/05/2022	Bond Future	10.29	Call	1,646.11000	1.64611	1,706.31000	1.70631	1,646.110	9.68	0.63	0.00	0	993.00	
R2032	On 05/05/2022	Bond Future	10.98	Put	95.03000	0.09503	95.10000	0.09510	95.030	10.72	0.07	0.00	0	993.00	
R2032	On 05/05/2022	Bond Future	11.18	Put	48.67000	0.04867	49.16000	0.04916	48.670	11.05	0.04	0.00	0	780.00	
R2032	On 04/08/2022	Bond Future			10.32078	90.49600	10.30696	90.57217		9.28	0.00	0.00	0	2,140.00	
R2032	On 04/08/2022	Bond Future	8.97	Call	88.59000	0.08859	94.11000	0.09411	88.590	8.24	0.05	0.00	0	800.00	
R2032	On 04/08/2022	Bond Future	9.40	Call	276.50000	0.27650	289.97000	0.28997	276.500	8.12	0.13	0.00	0	1,300.00	
R2032	On 04/08/2022	Bond Future	9.72	Call	629.86000	0.62986	653.80000	0.65380	629.860	8.38	0.24	0.00	0	800.00	
R2032	On 04/08/2022	Bond Future	10.10	Call	1,387.21000	1.38721	1,425.85000	1.42585	1,387.210	8.87	0.41	0.00	0	1,300.00	
R2032	On 04/08/2022	Bond Future	11.60	Put	323.00000	0.32300	318.76000	0.31876	323.000	10.74	0.11	0.00	0	800.00	
R2032	On 03/11/2022	Bond Future			10.49232	87.67355	10.47777	87.75155		9.35	0.00	0.00	0	0.00	
R2032	On 03/11/2022	Bond Future	9.31	Call	398.74000	0.39874	412.68000	0.41268	398.740	8.40	0.14	0.00	0	180.00	
R2032	On 03/11/2022	Bond Future	9.36	Call	437.12000	0.43712	452.07000	0.45207	437.120	8.40	0.15	0.00	0	454.00	
R2032	On 03/11/2022	Bond Future	9.46	Call	522.82000	0.52282	539.89000	0.53989	522.820	8.40	0.17	0.00	0	500.00	
R2032	On 03/11/2022	Bond Future	9.92	Call	1,204.98000	1.20498	1,234.83000	1.23483	1,204.980	8.85	0.32	0.00	0	750.00	
R2032	On 03/11/2022	Bond Future	10.11	Put	3,676.31000	3.67631	3,633.71000	3.63371	3,676.310	9.04	0.62	0.00	0	454.00	
R2032	On 03/11/2022	Bond Future	10.16	Put	3,512.75000	3.51275	3,471.60000	3.47160	3,512.750	9.08	0.60	0.00	0	180.00	
R2032	On 03/11/2022	Bond Future	10.21	Call	1,824.46000	1.82446	1,862.75000	1.86275	1,824.460	9.13	0.42	0.00	0	500.00	
R2032	On 03/11/2022	Bond Future	10.49	Put	2,559.87000	2.55987	2,527.85000	2.52785	2,559.870	9.34	0.49	0.00	0	454.00	
R2032	On 03/11/2022	Bond Future	10.56	Put	2,386.71000	2.38671	2,356.52000	2.35652	2,386.710	9.40	0.46	0.00	0	180.00	
R2032	On 03/11/2022	Bond Future	10.67	Call	3,078.83000	3.07883	3,129.39000	3.12939	3,078.830	9.49	0.57	0.00	0	750.00	
R2032	On 03/11/2022	Bond Future	11.55	Put	878.53000	0.87853	867.09000	0.86709	878.530	10.55	0.21	0.00	0	500.00	
R2032	On 03/11/2022	Bond Future	12.30	Put	423.04000	0.42304	418.02000	0.41802	423.040	11.58	0.11	0.00	0	750.00	
R2032	On 02/02/2023	Bond Future			10.64953	89.11861	10.63421	89.19858		8.98	0.00	0.00	0	0.00	
R2032	On 02/02/2023	Bond Future	9.31	Call	530.77000	0.53077	545.93000	0.54593	530.770	8.16	0.16	0.00	0	454.00	
R2032	On 02/02/2023	Bond Future	9.47	Call	677.34000	0.67734	695.51000	0.69551	677.340	8.19	0.19	0.00	0	500.00	

Contract Details			Strike	Call / Put	MTM Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R2032	On 02/02/2023	Bond Future	9.92	Call	1,282.46000	1.28246	1,310.73000	1.31073	1,282.460	8.37	0.30	0.00	0	750.00	
R2032	On 02/02/2023	Bond Future	10.16	Put	4,353.65000	4.35365	4,308.00000	4.30800	4,353.650	8.57	0.63	0.00	0	454.00	
R2032	On 02/02/2023	Bond Future	10.22	Call	1,879.03000	1.87903	1,914.86000	1.91486	1,879.030	8.62	0.39	0.00	0	500.00	
R2032	On 02/02/2023	Bond Future	10.50	Put	3,329.57000	3.32957	3,292.27000	3.29227	3,329.570	8.82	0.53	0.00	0	454.00	
R2032	On 02/02/2023	Bond Future	10.67	Call	2,995.48000	2.99548	3,042.10000	3.04210	2,995.480	8.93	0.52	0.00	0	750.00	
R2032	On 02/02/2023	Bond Future	11.84	Put	1,071.14000	1.07114	1,057.82000	1.05782	1,071.140	10.04	0.22	0.00	0	500.00	
R2032	On 02/02/2023	Bond Future	12.75	Put	522.34000	0.52234	516.21000	0.51621	522.340	11.13	0.11	0.00	0	750.00	
R2032	On 31/03/2032	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.00	
R2035	On 05/05/2022	Bond Future			10.42495	90.86379	10.40666	90.98167		10.82	0.00	0.00	0	71,474.00	
R2035	On 04/08/2022	Bond Future			10.60735	92.04823	10.58818	92.16848		10.39	0.00	0.00	0	49,855.00	
R2035	On 04/08/2022	Bond Future	9.53	Call	201.06000	0.20106	215.14000	0.21514	201.060	9.03	0.09	0.00	0	400.00	
R2035	On 04/08/2022	Bond Future	9.84	Call	459.42000	0.45942	485.72000	0.48572	459.420	9.10	0.17	0.00	0	100.00	
R2035	On 04/08/2022	Bond Future	10.53	Call	2,012.77000	2.01277	2,079.22000	2.07922	2,012.770	10.15	0.48	0.00	0	400.00	
R2035	On 04/08/2022	Bond Future	10.64	Put	2,164.65000	2.16465	2,116.78000	2.11678	2,164.650	10.27	0.47	0.00	0	100.00	
R2035	On 04/08/2022	Bond Future	11.13	Put	1,095.95000	1.09595	1,069.90000	1.06990	1,095.950	10.86	0.28	0.00	0	100.00	
R2035	On 04/08/2022	Bond Future	12.18	Put	252.05000	0.25205	246.58000	0.24658	252.050	12.56	0.08	0.00	0	400.00	
R2035	On 03/11/2022	Bond Future			10.76520	88.93579	10.74517	89.05846		10.52	0.00	0.00	0	0.00	
R2035	On 03/11/2022	Bond Future	9.82	Call	674.03000	0.67403	702.18000	0.70218	674.030	9.37	0.19	0.00	0	582.00	
R2035	On 03/11/2022	Bond Future	10.30	Call	1,537.09000	1.53709	1,586.18000	1.58618	1,537.090	9.77	0.35	0.00	0	1,000.00	
R2035	On 03/11/2022	Bond Future	10.57	Put	3,464.79000	3.46479	3,403.73000	3.40373	3,464.790	10.11	0.55	0.00	0	582.00	
R2035	On 03/11/2022	Bond Future	10.99	Put	2,262.51000	2.26251	2,219.01000	2.21901	2,262.510	10.51	0.41	0.00	0	582.00	
R2035	On 03/11/2022	Bond Future	11.05	Call	3,840.12000	3.84012	3,921.55000	3.92155	3,840.120	10.56	0.61	0.00	0	1,000.00	
R2035	On 03/11/2022	Bond Future	12.68	Put	404.89000	0.40489	396.90000	0.39690	404.890	12.86	0.09	0.00	0	1,000.00	
R2035	On 02/02/2023	Bond Future			10.90995	90.43962	10.88900	90.56500		10.11	0.00	0.00	0	0.00	
R2035	On 02/02/2023	Bond Future	9.81	Call	856.02000	0.85602	885.58000	0.88558	856.020	9.21	0.21	0.00	0	582.00	
R2035	On 02/02/2023	Bond Future	10.30	Call	1,715.02000	1.71502	1,762.52000	1.76252	1,715.020	9.53	0.34	0.00	0	1,000.00	
R2035	On 02/02/2023	Bond Future	10.66	Put	4,134.97000	4.13497	4,071.10000	4.07110	4,134.970	9.85	0.55	0.00	0	582.00	
R2035	On 02/02/2023	Bond Future	11.05	Call	3,810.52000	3.81052	3,886.15000	3.88615	3,810.520	10.15	0.56	0.00	0	1,000.00	
R2035	On 02/02/2023	Bond Future	11.06	Put	2,953.05000	2.95305	2,903.64000	2.90364	2,953.050	10.15	0.44	0.00	0	582.00	
R2035	On 02/02/2023	Bond Future	13.22	Put	473.93000	0.47393	465.20000	0.46520	473.930	12.51	0.09	0.00	0	1,000.00	
R2035	On 28/02/2035	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.00	
R2037	On 05/05/2022	Bond Future			10.58743	86.89649	10.59962	86.81695		11.50	0.00	0.00	0	85,127.00	
R2037	On 04/08/2022	Bond Future			10.76292	83.81135	10.77549	83.73144		11.64	0.00	0.00	0	52,420.00	
R2037	On 04/08/2022	Bond Future	10.10	Call	602.12000	0.60212	590.91000	0.59091	602.120	10.21	0.21	0.00	0	50.00	
R2037	On 04/08/2022	Bond Future	10.90	Put	1,897.00000	1.89700	1,939.95000	1.93995	1,897.000	11.52	0.43	0.00	0	50.00	
R2037	On 04/08/2022	Bond Future	11.21	Call	3,994.02000	3.99402	3,946.77000	3.94677	3,994.020	11.89	0.69	0.00	0	1,050.00	
R2037	On 04/08/2022	Bond Future	11.42	Put	903.48000	0.90348	930.12000	0.93012	903.480	12.23	0.24	0.00	0	50.00	
R2037	On 04/08/2022	Bond Future	11.95	Put	432.56000	0.43256	448.01000	0.44801	432.560	13.25	0.13	0.00	0	1,050.00	
R2037	On 03/11/2022	Bond Future			10.91330	85.04422	10.92623	84.96380		11.23	0.00	0.00	0	0.00	
R2037	On 02/02/2023	Bond Future			11.05392	82.18950	11.06724	82.10843		11.38	0.00	0.00	0	0.00	
R2037	On 31/01/2037	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.00	

Contract Details			Strike	Call / Put	MTM Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R2040	On 06/10/2015	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2040	On 05/05/2022	Bond Future			10.68454	89.15725		10.67632	89.21531		12.11	0.00	5,349,435.00	60	62,131.00
R2040	On 05/05/2022	Bond Future	9.82	Call	32.55000	0.03255		36.71000	0.03671	32.550	10.72	0.03	0.00	0	1,200.00
R2040	On 05/05/2022	Bond Future	10.57	Call	1,048.06000	1.04806		1,089.28000	1.08928	1,048.060	11.84	0.42	0.00	0	1,200.00
R2040	On 05/05/2022	Bond Future	13.04	Put	0.27000	0.00027		0.31000	0.00031	0.270	15.15	0.00	0.00	0	1,200.00
R2040	On 04/08/2022	Bond Future			10.85392	85.85214		10.84525	85.91183		12.28	0.00	0.00	0	42,392.00
R2040	On 04/08/2022	Bond Future	9.70	Call	178.54000	0.17854		186.01000	0.18601	178.540	10.69	0.07	0.00	0	460.00
R2040	On 04/08/2022	Bond Future	10.70	Call	1,962.50000	1.96250		1,998.37000	1.99837	1,962.500	11.87	0.45	0.00	0	460.00
R2040	On 04/08/2022	Bond Future	12.24	Put	372.57000	0.37257		371.57000	0.37157	372.570	14.53	0.10	0.00	0	460.00
R2040	On 03/11/2022	Bond Future			10.99888	87.11514		10.98979	87.17640		11.85	0.00	0.00	0	0.00
R2040	On 02/02/2023	Bond Future			11.13445	84.04440		11.12492	84.10731		12.04	0.00	0.00	0	0.00
R2040	On 31/01/2040	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2044	On 05/05/2022	Bond Future			10.71024	85.95911		10.69681	86.05632		12.78	0.00	859,591.10	10	69,637.00
R2044	On 04/08/2022	Bond Future			10.87023	82.73617		10.85617	82.83541		12.97	0.00	0.00	0	22,586.00
R2044	On 03/11/2022	Bond Future			11.00684	83.95338		10.99219	84.05466		12.51	0.00	0.00	0	0.00
R2044	On 02/02/2023	Bond Future			11.13430	80.95577		11.11901	81.05939		12.73	0.00	0.00	0	0.00
R2044	On 31/01/2044	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2048	On 05/05/2022	Bond Future			10.64107	85.11379		10.62755	85.21526		13.25	0.00	0.00	0	193,475.00
R2048	On 04/08/2022	Bond Future			10.79323	86.22275		10.77908	86.32634		12.77	0.00	0.00	0	6,533.00
R2048	On 04/08/2022	Bond Future	10.20	Call	793.09000	0.79309		824.90000	0.82490	793.090	11.38	0.24	0.00	0	1,700.00
R2048	On 04/08/2022	Bond Future	10.90	Call	3,006.62000	3.00662		3,074.93000	3.07493	3,006.620	12.63	0.56	0.00	0	1,700.00
R2048	On 03/11/2022	Bond Future			10.92406	83.08717		10.90931	83.19292		12.98	0.00	0.00	0	0.00
R2048	On 02/02/2023	Bond Future			11.04338	84.49294		11.02801	84.60102		12.52	0.00	0.00	0	0.00
R2048	On 28/02/2048	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R209	On 05/05/2022	Bond Future			10.38815	70.59138		10.37980	70.63868		12.11	0.00	0.00	0	20,414.00
R209	On 05/05/2022	Bond Future	9.50	Call	20.57000	0.02057		23.37000	0.02337	20.570	10.64	0.02	0.00	0	2,975.00
R209	On 05/05/2022	Bond Future	9.75	Call	94.50000	0.09450		103.33000	0.10333	94.500	10.93	0.08	0.00	0	8,525.00
R209	On 05/05/2022	Bond Future	10.25	Put	1,552.55000	1.55255		1,537.20000	1.53720	1,552.550	11.74	0.60	0.00	0	11,000.00
R209	On 05/05/2022	Bond Future	10.75	Put	423.76000	0.42376		423.60000	0.42360	423.760	12.49	0.24	0.00	0	1,050.00
R209	On 05/05/2022	Bond Future	12.00	Put	5.20000	0.00520		5.55000	0.00555	5.200	14.60	0.00	0.00	0	12,050.00
R209	On 04/08/2022	Bond Future			10.54368	71.54254		10.53492	71.59108		11.68	0.00	0.00	0	1,550.00
R209	On 03/11/2022	Bond Future			10.68446	69.44808		10.67528	69.49793		11.79	0.00	0.00	0	2,750.00
R209	On 03/11/2022	Bond Future	9.25	Call	221.26000	0.22126		227.69000	0.22769	221.260	10.49	0.09	0.00	0	6,000.00
R209	On 03/11/2022	Bond Future	10.00	Put	4,821.51000	4.82151		4,789.95000	4.78995	4,821.510	10.87	0.72	0.00	0	6,000.00
R209	On 03/11/2022	Bond Future	11.00	Put	1,822.30000	1.82230		1,809.03000	1.80903	1,822.300	12.05	0.38	0.00	0	6,000.00
R209	On 02/02/2023	Bond Future			10.81244	70.59256		10.80284	70.64372		11.37	0.00	0.00	0	0.00
R209	On 31/03/2036	Price Contribution			6.25000	6.25000		6.25000	6.25000			0.00	0.00	0	0.00
R209/R186	On 31/03/2036	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R209/R204	On 31/03/2036	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R209/R208	On 31/03/2036	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R210	On 05/05/2022	Bond Future	218.37434	218.37434		219.07158	219.07158			0.00	0.00	0	1,039.00
R210	On 04/08/2022	Bond Future	221.37126	221.37126		222.07989	222.07989			0.00	0.00	0	266.00
R210	On 03/11/2022	Bond Future	221.73780	221.73780		222.45923	222.45923			0.00	0.00	0	0.00
R210	On 02/02/2023	Bond Future	225.43351	225.43351		226.16849	226.16849			0.00	0.00	0	0.00
R210	On 31/03/2028	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R213	On 05/05/2022	Bond Future	10.01175	83.97293		9.99870	84.03951		9.37	0.00	0.00	0	25,076.00
R213	On 04/08/2022	Bond Future	10.20851	85.06883		10.19471	85.13709		9.06	0.00	0.00	0	0.00
R213	On 03/11/2022	Bond Future	10.37943	82.79882		10.36491	82.86864		9.07	0.00	0.00	0	0.00
R213	On 03/11/2022	Bond Future	9.13	Call	360.97000	0.36097	373.27000	0.37327	360.970	8.31	0.14	0	200.00
R213	On 03/11/2022	Bond Future	9.19	Call	400.97000	0.40097	414.28000	0.41428	400.970	8.30	0.15	0	476.00
R213	On 03/11/2022	Bond Future	9.84	Put	3,814.43000	3.81443	3,772.44000	3.77244	3,814.430	8.57	0.67	0	476.00
R213	On 03/11/2022	Bond Future	9.98	Put	3,376.65000	3.37665	3,338.27000	3.33827	3,376.650	8.69	0.62	0	200.00
R213	On 03/11/2022	Bond Future	10.19	Put	2,785.73000	2.78573	2,752.62000	2.75262	2,785.730	8.85	0.55	0	476.00
R213	On 03/11/2022	Bond Future	10.37	Put	2,341.98000	2.34198	2,313.19000	2.31319	2,341.980	8.98	0.49	0	200.00
R213	On 02/02/2023	Bond Future	10.53584	84.19689		10.52052	84.26852		8.73	0.00	0.00	0	0.00
R213	On 02/02/2023	Bond Future	9.16	Call	494.43000	0.49443	508.16000	0.50816	494.430	7.98	0.16	0	476.00
R213	On 02/02/2023	Bond Future	10.01	Put	4,042.87000	4.04287	4,001.37000	4.00137	4,042.870	8.23	0.64	0	476.00
R213	On 02/02/2023	Bond Future	10.35	Put	3,111.29000	3.11129	3,077.18000	3.07718	3,111.290	8.47	0.54	0	476.00
R213	On 02/02/2023	Bond Future	10.43	Call	2,421.55000	2.42155	2,460.76000	2.46076	2,421.550	8.52	0.49	0	935.00
R213	On 02/02/2023	Bond Future	12.20	Put	676.91000	0.67691	668.82000	0.66882	676.910	10.18	0.16	0	935.00
R213	On 28/02/2031	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R213/R186	On 28/02/2031	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R214	On 05/05/2022	Bond Future	10.65711	67.76103		10.64871	67.81063		13.23	0.00	0.00	0	15,322.00
R214	On 04/08/2022	Bond Future	10.81134	68.64383		10.80253	68.69468		12.77	0.00	0.00	0	1,337.00
R214	On 03/11/2022	Bond Future	10.94419	66.38299		10.93499	66.43509		12.97	0.00	0.00	0	0.00
R214	On 02/02/2023	Bond Future	11.06536	67.50595		11.05576	67.55936		12.52	0.00	0.00	0	0.00
R214	On 28/02/2041	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R214/R209	On 28/02/2041	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
<b>Total for Derivatives :</b>											<b>22,087,201.20</b>	<b>257 367.000000000</b>	
<b>Grand Total:</b>											<b>22,087,201.20</b>	<b>257 867.000000000</b>	